What is claimed is:

1. A lancing device comprising:

a lancet movable between a retracted position and an extended position; and

a drive member that impacts the lancet to drive the lancet from the retracted position to the extended position, wherein the drive member is decoupled from the lancet when the lancet is in the extended position.

2. The lancing device of Claim 1, further comprising a stop member that limits the travel of the drive member before the lancet reaches the extended position.

3. The lancing device of Claim 2, wherein the drive member stop does not limit the travel of the lancet, wherein the lancet decouples from the drive member and continues moving toward the extended position after the drive member is stopped by the drive member stop.

4. The lancing device of Claim 2, further comprising a stop member that limits the travel of the lancet in the extended position, the lancet stop being a separate structure from the drive member stop.

5. The lancing device of Claim 1, wherein the drive member comprises a ram or piston.

6. The lancing device of Claim 1, further comprising a drive spring that is received in an opening in the drive member, wherein a proximal end of the drive spring is closer to the lancet than a distal end of the drive member.

7. The lancing device of Claim 1, further comprising a trigger latch that is removably receivable in a notch in the drive member.

8. The lancing device of Claim 1, further comprising an endcap with at least a portion that rotates to adjust a penetration depth of the lancet.

9. A lancing device comprising:

a lancet movable between a retracted position and an extended position;

a drive member that impacts the lancet to drive the lancet from the retracted position to the extended position, wherein the drive member is decoupled from the lancet when the lancet is in the extended position;

a stop member that limits the travel of the drive member before the lancet reaches the extended position, wherein the drive member stop does not limit the travel of the lancet and the lancet decouples from the drive member and continues moving toward the extended position after the drive member is stopped by the drive member stop; and

a stop member that limits the travel of the lancet in the extended position, the lancet stop being a separate structure from the drive member stop.

10. The lancing device of Claim 9, wherein the drive member comprises a ram or piston.

11. The lancing device of Claim 9, further comprising a drive spring that is received in an opening in the drive member, wherein a proximal end of the drive spring is closer to the lancet than a distal end of the drive member.

12. The lancing device of Claim 9, further comprising a trigger mechanism for holding the drive member in the retracted position and releasing the drive member for movement to the extended position, wherein the trigger mechanism comprises a latch that is removably receivable in a notch in the drive member.

13. The lancing device of Claim 12, further comprising a cocking mechanism for moving the drive member to the retracted position.

14. The lancing device of Claim 9, further comprising an endcap with at least a portion that rotates to adjust a penetration depth of the lancet.

15. The lancing device of Claim 14, wherein the endcap comprises an inner cap and an outer cap that rotates relative to the inner cap, the inner cap having a helical channel with a series of recesses that sequentially receive a protrusion on a flexible arm of the outer cap, wherein rotating the outer cap moves it axially between discrete penetration depth settings.

16. The lancing device of Claim 9, wherein the drive member and the lancet are configured so that, just before the drive member impacts the lancet, the drive member has kinetic energy and the lancet does not have any kinetic energy, and just after the drive member impacts the drive member stop, the lancet has kinetic energy and the drive member does not have any kinetic energy.

17. A method of lancing skin to sample body fluid, comprising:

impacting a lancet with a drive member to move the lancet from a retracted position to an extended position; and

decoupling the lancet from the drive member through at least a portion of a path of travel of the lancet.

18. The method of Claim 17, wherein the step of decoupling the lancet from the drive member comprises impacting the drive member, but not the lancet, against a drive member stop member before the lancet reaches the extended position.

19. The method of Claim 17, further comprising stopping the lancet in the extended position by impacting the lancet against a lancet stop member that is separate from the drive member stop.

20. The method of Claim 17, further comprising providing a lancing device comprising the lancet and the drive member.